

Interest Rate Market

TOP TRADED SECURITIES ON 10 - February - 2023

| Description | No. of Trades | Wtd avg price | Wtd Avg Yield | Volume | Weekly Avg. |
|---------------|---------------|---------------|---------------|--------|-------------|
| 7.26% GS 2032 | 1226 | 99.32 | 7.36% | 11156 | 15927 |
| 7.41% GS 2036 | 484 | 99.77 | 7.44% | 6869 | 3923 |
| 7.38% GS 2027 | 482 | 100.38 | 7.27% | 6465 | 7169 |
| 7.10% GS 2029 | 365 | 98.81 | 7.34% | 5846 | 3059 |
| 7.26% GS 2033 | 160 | 99.53 | 7.33% | 1550 | 2855 |

Total Volume in Market (₹ Cr)

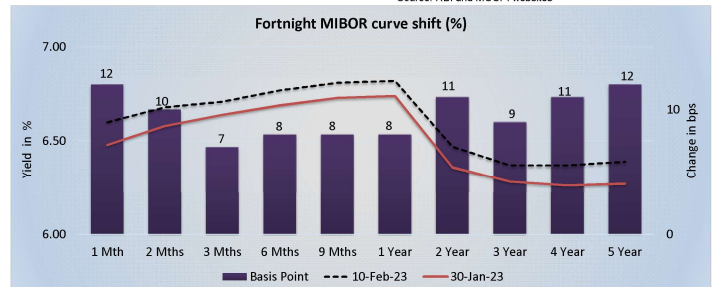
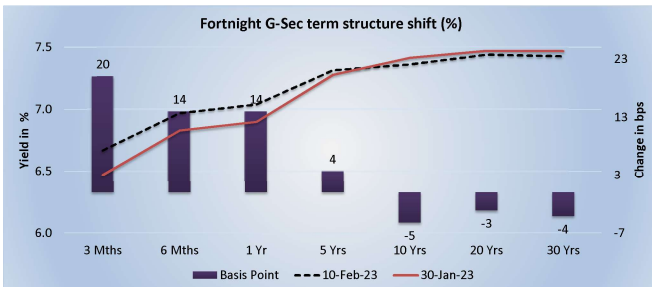
| Segment | Volume |
|---------|--------|
| G-Sec | 39869 |
| SDL | 2125 |
| T-Bills | 3410 |

Indian Economic Indicators (₹ Cr)

| Indicator | Rates (%) |
|------------------------------|-----------|
| WPI (December'22) | 4.95% |
| Core Inflation (December'22) | 6.09% |
| CPI (December'22) | 5.72% |
| GDP Growth (Q2 FY23) | 6.30% |
| IIP (y-o-y November'22) | 7.10% |
| SLR | 18.00% |
| Repo Rate | 6.50% |
| MSF Rate | 6.75% |
| SDF Rate | 6.25% |
| CRR | 4.50% |

Source: RBI and MOSPI websites

| CATEGORY | G-Sec | SDL | T-Bills | NET BOUGHT |
|----------------------|--------|-------|---------|------------|
| Primary Dealers | (1348) | (105) | (1190) | (2643) |
| Public Sector Banks | 95 | 5 | (30) | 70 |
| Private Sector Banks | (312) | (5) | (565) | (882) |
| Mutual Funds | 1491 | 2 | 1670 | 3163 |
| Foreign Banks | (879) | 130 | 65 | (684) |
| Others | 953 | (27) | 50 | 977 |



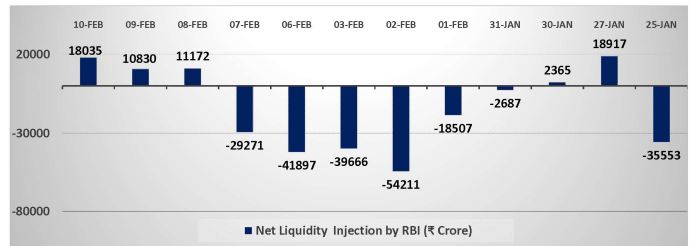
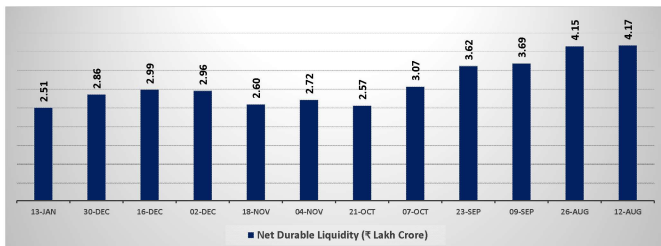
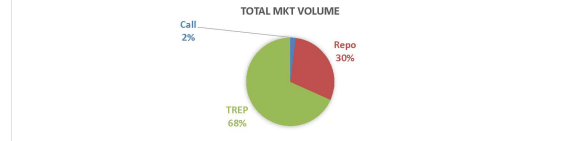
| FII's & FDI's Investments | | | | |
|---------------------------|--------|------------|------------|------------|
| FI Investment (₹ Cr) | 10-Feb | Feb-23 | FY 2022-23 | FY 2021-22 |
| Debt | (1260) | 2154 | (6715) | 3287 |
| Equity | 33 | (9672) | (49945) | (139782) |
| FDI (US \$ Bn) | Nov-22 | FY 2022-23 | FY 2021-22 | FY 2020-21 |
| Gross inflows | 4.36 | 48.75 | 84.84 | 81.97 |
| Equity inflows | 2.49 | 33.22 | 59.68 | 61.09 |
| Reinvested earnings | 1.69 | 12.42 | 19.35 | 16.94 |
| Other capital | 0.15 | 3.11 | 5.81 | 3.95 |

| Banking & Money Supply Indicators (₹ Cr) | | | | |
|--|-------------------------|------------------|--------------------|--|
| Particulars | As on 27th January 2023 | y-o-y growth (%) | FY22 (Cumulative)* | |
| Aggregate Deposits | 17718901 | 10.5 | 1253588 | |
| Bank Credit | 13341662 | 16.3 | 1450348 | |
| Non - food Credit | 13291496 | 16.7 | 1455193 | |
| Banks Investment in G-Sec | 5193777 | 13.4 | 465598 | |
| Broad Money M3 | 21894248 | 9.8 | 1400519 | |
| Reserve Money (as on 03rd February'23) | 4255037 | 10.7 | 186151 | |
| Forex Reserves (USD bn) (as on 03rd February'23) | 575 | (9.0) | (32) | |

*Change during the financial year

Money Market Operations

| Rates | 10-Feb | 09-Feb | Total Mkt Volume (₹ Cr) |
|-------|--------|--------|-------------------------|
| Call | 6.61% | 6.71% | 10943 |
| Repo | 6.56% | 6.67% | 165913 |
| TREP | 6.54% | 6.71% | 381270 |

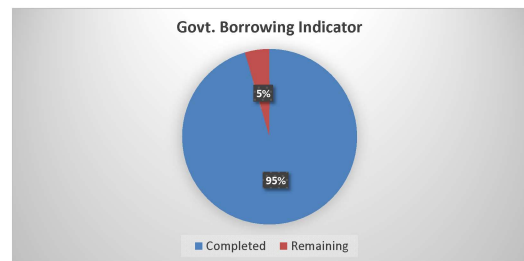


Market Borrowings and Calendar

| Market Borrowings | | (Amt in ₹ Cr) | | | |
|--------------------------------|--|---------------|--------|------------|------------|
| Gsec | | H1 | H2 | FY 2022-23 | FY 2021-22 |
| Budgeted | | 845000 | 586999 | 1431999 | 1205500 |
| Redemptions | | 227361 | 85378 | 312739 | 264278 |
| Net | | 617639 | 501621 | 1119260 | 941222 |
| Gross Amount Raised Till Date* | | 829000 | 538000 | 1367000 | 1127033 |
| Redemptions Till Date | | 227361 | 85378 | 312739 | 264278 |
| Net Amount Raised Till Date | | 601639 | 452622 | 1054261 | 862755 |
| SDL | | 276347 | 278857 | 555204 | 701626 |
| Tbills | | 705000 | 463000 | 1168000 | 1343000 |
| CMBs | | | | 0 | 0 |
| OMO Purchase^ | | | | 0 | 230001 |
| OMO Sale^ | | | | 0 | 40000 |

* including amount raised via green shoe

^OMO Auction



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